

# **INDEX RULE BOOK**

## **OSLO BØRS CUSTOM INDICES**

Version 21-01  
Effective from 15 Dec 2021  
[indices.euronext.com](https://indices.euronext.com)

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## 1. GENERAL

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This document is applicable to the Oslo Børs Custom Index Family (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Oslo Børs Custom Index Family is designed to reflect the price level trends in the trading of shares listed in Norway.

Oslo Børs is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

Euronext N.V. or its subsidiaries (hereinafter jointly “Euronext”) owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

### VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
21-01	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Semi annual.

**Review Effective Date:** After the market close of the third Friday of March and September.

**Review Cut-Off Date:** After the market close of the penultimate Friday of February and August.

**Review Announcement Date:** At least two days before the Review Effective Date.

**Review Weighting Announcement Date:** Two days before the Review Effective Date.

### 2.2 REVIEW SELECTION

#### Step 1: Index Universe

##### Index Universe definition

The Index Universe of the OSEBXG Index consists of Companies included in the Oslo Børs Benchmark Index (OSEBX), except the Company DNB. At reviews this means included after the Review Effective Date.

The Index Universe of the OSEBX\_STB Index consists of Companies included in the Oslo Børs Benchmark Index (OSEBX), except the Company Storebrand. At reviews this means included after the Review Effective Date

#### Step 2: Eligibility screening at reviews

There is no further eligibility screening.

#### Step 3: Selection Ranking

There is no selection ranking applied.

#### Step 4: Selection of constituents at the reviews

All Eligible Companies are selected.

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Free Float Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

**Number of shares**

At the semi-annual reviews (March and September), the number of shares and Free Float Factors included in the index will be updated with the number of shares listed on the Review Cut-Off Date.

**Free Float factor**

At the semi-annual reviews (March and September), the Free Float Factors included in the index will be updated with the free float percentage determined based on the Review Cut-Off Date.

**Capping Factor**

No Capping factors are applied.

### **3. SPECIFIC CORPORATE ACTION TREATMENTS**

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#### **3.1 RIGHTS ISSUES AND OTHER RIGHTS**

In the event of a rights issue the new shares will be included in the index on the ex-date of the rights issue and an adjusted closing price will be applied. The adjustment will be made based on the shares currently in the index. The divisor will be adapted in such a way that the level of the index remains the same.

The index will be adjusted only if the rights represent a positive value.

The index will also be adjusted if a value can be attributed to a subscription right for convertible bonds, bonds with warrants or warrants with preferential rights for shareholders or similar situations. If the value cannot be attributed straightforward, the Administrator may also decide to include the detached instrument for one day and adjust the index at the close based on the closing price for that subscription right on that day.

## 4. REFERENCES

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### 4.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
OSEBXG Index	NO0010865363	OSEBG			13-09- 2002	100	16-09-2002	Gross Return
OSEBXG Index PR	NO0010892193	OSEPX					30-11-2020	Price
OSEBX_STB Index	NO0010865355	OSEBS			13-09- 2002	100	16-09-2002	Gross Return
OSEBX_STB Index PR	NO0010892227	OSEPB					30-11-2020	Price

### 4.2 BASE CURRENCY

The Base Currency of this index family is Norwegian Krone.

### 4.3 PUBLICATION

The indices are calculated based on the most recent prices of transactions concluded on Euronext Markets. The level of indices are in principle published every 15 seconds.

The index is calculated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when the Euronext Markets are open for trading. The closing level is the last level disseminated on the trading day.

## 5. ESG DISCLOSURES

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<b>Item 1.</b> Name of the benchmark administrator.	Oslo Børs
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>OB Custom Indices</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<b>Item 5.</b> If the response to Item 4 is positive, please find below the ESG factors that are taken into account in the benchmark methodology and how they are used for selection, weighting and exclusion	
a) List of environmental factors considered:	Not applicable
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
<b>Item 6.</b> Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	Not applicable
b) Verification of data and guaranteeing the quality of those data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	Not applicable
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
<b>Information updated on:</b>	April 2021

## Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: <https://www.euronext.com/en/indices/index-rules> should be read in conjunction with this document or provide other relevant information for the reader.

### **BENCHMARK STATEMENT**

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

### **COMPLIANCE STATEMENT**

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

### **GOVERNANCE EURONEXT INDICES**

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

### **RULEBOOK OF EACH FAMILY OF INDICES**

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

### **INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices**

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

### **EURONEXT INDICES CORPORATE ACTION RULES**

- treatment of corporate actions

of indices provided by Euronext Indices.

### **EURONEXT ESG PROVIDERS METHODOLOGIES**

An overview of various methods applied by providers of ESG scorings and labels

### **PROCEDURES EURONEXT INDICES**

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

### **RULES OF PROCEDURE INDEPENDENT SUPERVISORS**

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

### **BENCHMARK OVERSIGHT COMMITTEE CHARTER**

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.